

Crediinvest Money Market Euro Fund

30/01/2020

As of the NAV dated

Investor's report

NAV in EUR 58.110.533,25

The maturity breakdown of the portfolio

Assets maturing in 1 day	-0,74%
Assets maturing in 1 week	1,72%
Assets maturing in 1 month	13,48%
Assets maturing in 3 months	40,13%
Assets maturing in 1 year	30,70%
Assets maturing above 1 year	14,71%

The credit profile

P-1/A-1 assets	5,49%
P-2/A-2 assets	65,68%
P-3/A-3 assets	17,08%
Not rated assets	9,51%

The WAM and WAL

WAM in days	88
WAL in days	154

The net yield

Yearly yield	0,09%
YTD	0,01%
1 week	0,00%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005371890	0 Italia14.05.20BOT 0 % Buoni ordinari del Tesoro 2019-14.0	IT	Debt	4,65%	05/14/2020
XS1794669025	BONS DEL PRINCIPAT D'ANDORRA, 0% - 13/04/18 VT 13/	AD	Debt	4,64%	04/13/2020
IT0004536949	4.25 Btp-1Mz20 4.25 % 2009-01.03.2020 Buoni del Tesoro Poli	IT	Debt	3,51%	1/3/2020
IT0005365454	0 Italia13.03.20BOT 0 % Buoni ordinari del Tesoro 2019-13.0	IT	Debt	3,44%	03/13/2020
XS1788516083	NWM 20 Reg S FRN Notes 2018-02.03.20 Series 3497 Tranche 1	GB	Debt	3,44%	2/3/2020
IT0005107708	0.7 Btp-01Mg20 0.7 % 2015-1.5.20 Buoni del Tesoro Poliennal	IT	Debt	3,28%	1/5/2020
XS1265872363	OBL FL Rate Note SG CLN 5YR	LU	Structured instruments	2,74%	10/1/2021
IT0005378788	0 Italia14.07.20BOT 0 % Buoni ordinari del Tesoro 2019-14.0	IT	Debt	2,59%	07/14/2020
XS1206712868	Carrefour Bqu 20FRN (no min.) Floating Rate Notes 2015-20.3	FR	Debt	2,58%	03/20/2020
XS1609252645	General Motors21FRB Bonds 2017-10.05.21 Guaranteed Floating	US	Debt	2,07%	10/5/2021